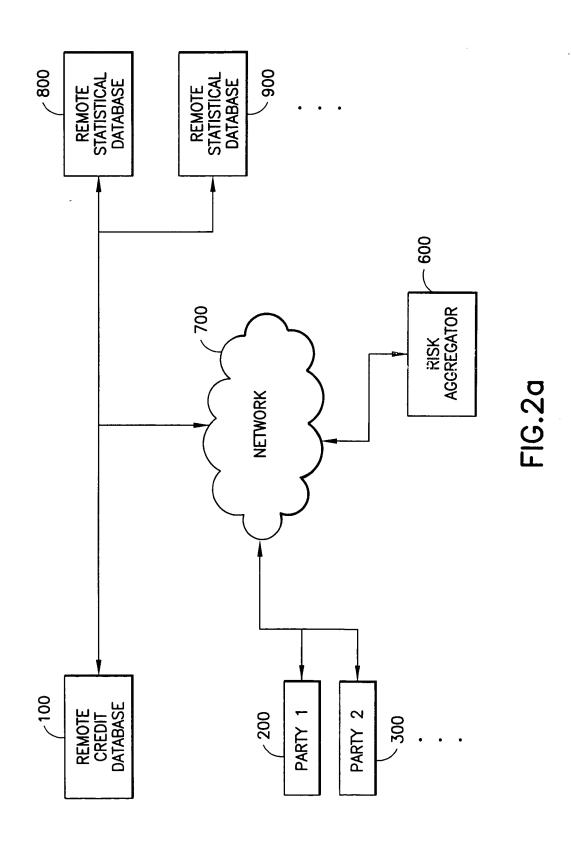


FIG. 1

2/11 D. GREENE, et al. YOR9-2000-0304 (1963-5006) SCK



3/11 D. GREENE, et al. YOR9-2000-0304 (1963-5006) SCK

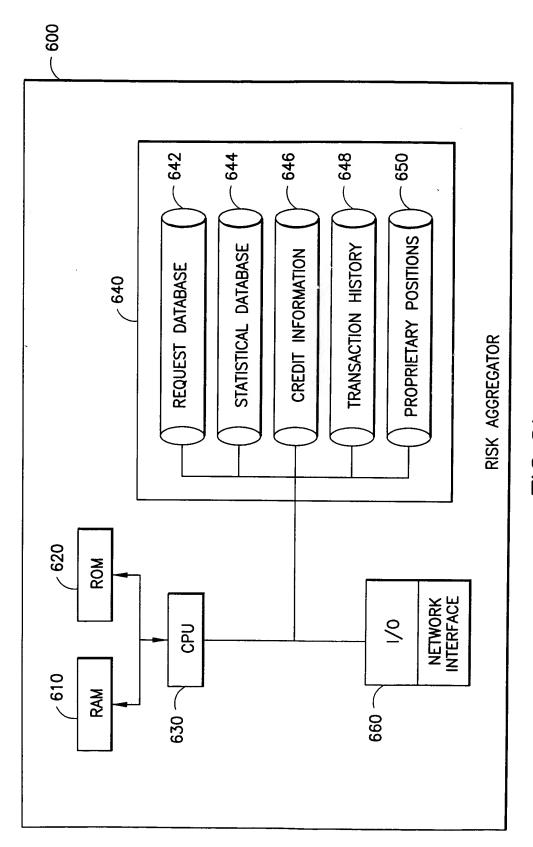


FIG.2b

4/11 D. GREENE, et al. YOR9-2000-0304 (1963-5006) SCK

REQUEST DATABASE,642

	l .	9		Q	<u> </u>		
	90° F	-\$130	90° F	+\$130			
	85° F	-\$700 -\$1300	85° F	+\$700 +\$1300			
	80° F	QŞ Ş	80° F	OŞ.			
ROFILE	75° F	ŞŞ	75° F	0	• .	•	a
RISK PROFILE D	70° F	+\$400	70° F	+\$400			
	J 69	002\$+	65°F	002\$-			
	STATISTICAL VALUE	HEDGE REQUIRED	STATISTICAL VALUE	HEDGE REQUIRED			
TYPE OF RISK EVENT C	Ω÷	IEMPERALURE	AVERAGE SUMMER	IEMPERALURE	•	٠	•
REQUEST NUMBER B	98445A		84524F		•	•	•
PARTY ID A	090434	8	058489	ε	•	•	•

F16.2c

5/11 D. GREENE, et al. YOR9-2000-0304 (1963-5006) SCK

STATISTICAL DATABASE,644

		1	
	90° F	%10	
	85° F	20%	
UNCTION	80° F	25%	
SUTION FI	75° F	30%	
IY DISTRII	70° F	10%	
PROBABILITY DISTRIBUTION FUNCTION	65° F	2%	
ш.	STATISTICAL VALUE (VALUES INCLUDE +/- 2.5°F)	PROBABILITY	
INFORMATION SOURCE F	NASA		
RISK EVENT E	(1) AVERAGE SUMMER TEMPERATURE		

6/11 D. GREENE, et. al. · YOR9-2000-0304 (1963-5006) SCK

CREDIT DATABASE, 646

CREDIT CARD No. (EXP'N DATE) Q	1234 5678 9012 3456 (12/00)	•	•	•
PERSONAL IDENTIFIER P	Mother's Maiden Name= Doe	•	•	•
PREVIOUS COMPLAINTS (\$ AMOUNT OF TRANSACTION) 0	NO PREVIOUS COMPLAINTS	•	•	o
VALUE OF LIQUID ASSETS N	\$100,000	•	•	•
NET WORTH M	\$1,000,000	•	•	•
CREDIT Rating L	AAA	•	•	•
REGISTRATION CREDIT DATE RATING K L	66/51/2	•	•	•
CORPORATION OR INDIVIDUAL? J	INDIVIDUAL	•	•	•
Party name and address 1	J. SMITH 090434 23 PARK AVE NY, NY 12345 jsmith@msn. com	•	•	•
PARTY ID H	090434	•	•	•

FIG.2e

7/11 D. GREENE, et al. YOR9-2000-0304 (1963-5006) SCK

TRANSACTION HISTORY DATABASE, 648

LOCATION OF CONTRACT FILE IN DATABASE	99XCC434	• • • *
LEGAL DISPUTE? Z	No.	
Complaints By Parties Y	NONE	
COLLECTED X	\$200	• • •
VALUE OF AGREEMENT (MAXIMUM PAY—OUT VALUE) V	\$25,000	
risk Event U	AVERAGE Summer Temperature	• • •
TRANSACTION DATE T	7/15/99	• • •
PARTIES' ID S	434009 542089 659466	• • •
TRANSACTION ID R	XQ5834y	• • •

FIG. 24

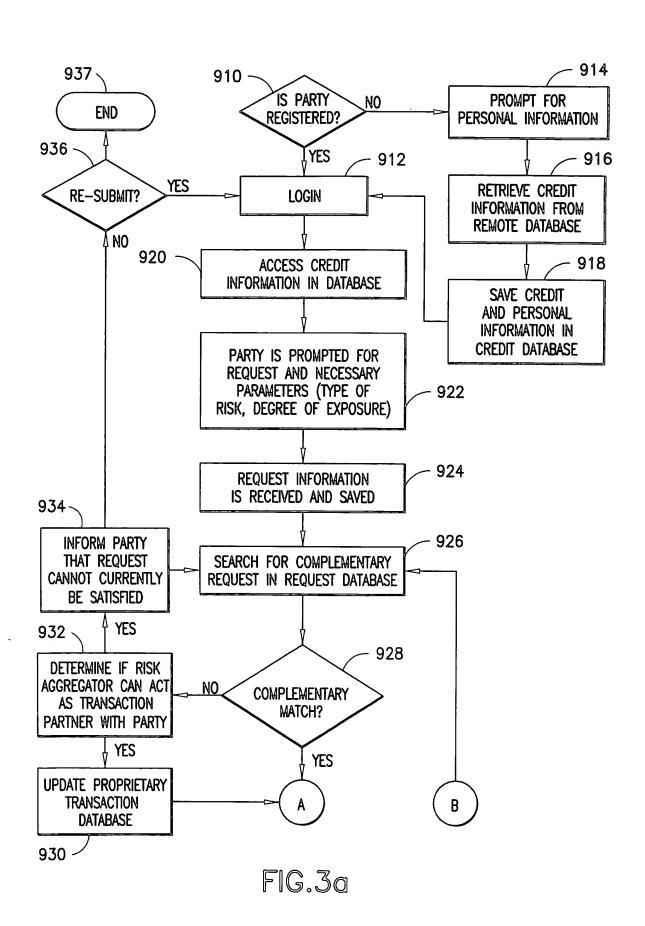
8/11 D. GREENE, et al. YOR9-2000-0304 (1963-5006) SCK

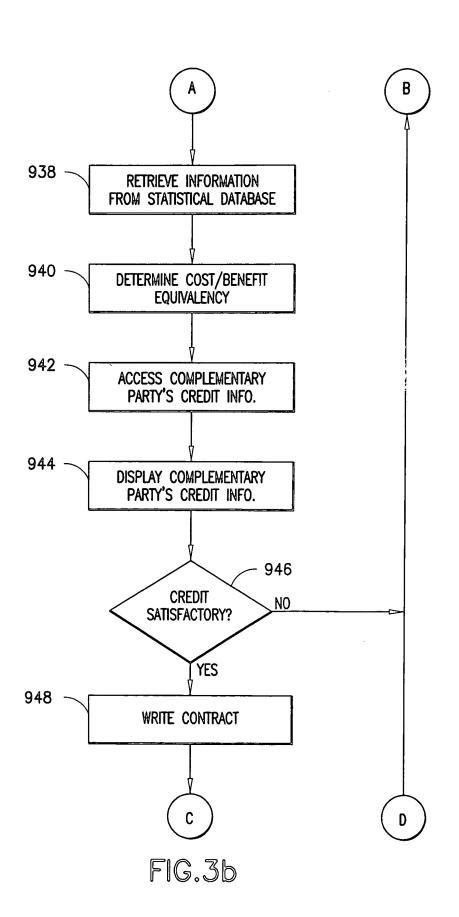
PROPRIETARY POSITION, 650

TRANSACTION ID	TRANSACTION DATE	RISK EVENT	Maximum Amount at Risk		RISK PR	risk profile assumed	<u> </u>	
	7/15/99	AVERAGE SUMMER TEMPERATURE	§700	65° F	70° F	75° F	80° F	85° F
				+\$700	+\$700 +\$400	0\$	\$0	-\$700
	۰	•		•	o	•	•	۰
	۰	o	o	۰	٠	a	•	0
	ó	•	•	۰	•	•	•	٥

FIG.ZG

9/11 D. GREENE, et al.. YOR9-2000-0304 (1963-5006) SCK





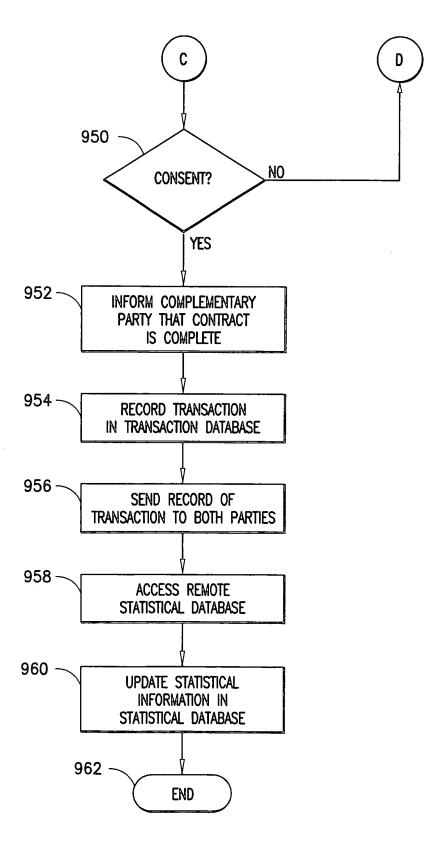


FIG.3c